

Momentum Formula CL, PT: 1, SL: .5, BE: .5

2016-01-03 18:01:00 - 2018-12-31 17:00:00

Cumulative pnl final: 38087.86

Nr of profit trades: 78

Nr of loss trades: 123

Risk reward ratio: 3.0527

Winning long: 39 / 100

Winning short: 39 / 101

Start cash: 100000

Gross profit : 78787.08

Gross loss : -40699.22

Profit factor: 1.94

Avg. trade net profit per trade: 189.49

Avg. winning trade: 1010.09

Avg. losing trade: -330.89

Largest winning trade: 2165.86

Largest losing trade: -534.14

Percent profitable [%]: 38.81

Shapiro P value : 6.199174948872364e-15

Max drawdown strategy [%]: -2.46 index: 2017-08-24 18:15:00

Max drawdown underlying [%]: -27.76 index: 2018-12-24 13:42:00

Annual return strategy [%]: 11.69 annualization: 362880

Annual return underlying [%]: -2.10 annualization: 362880

Calmar ratio: 4.74 annualization: 362880

Sharpe ratio: 4.25

Sortino ratio: 13.09

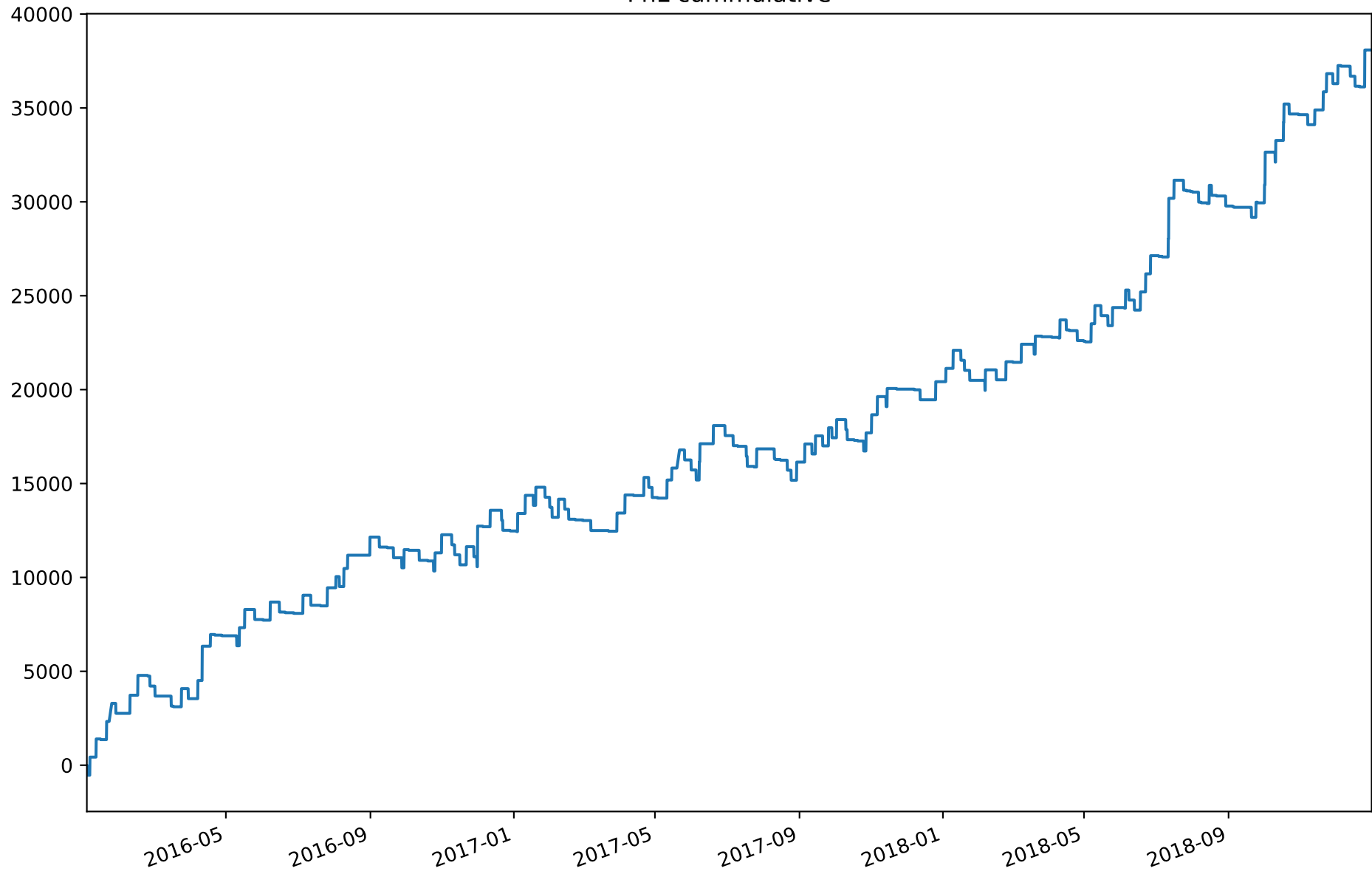
Excess sharpe: 6.20

Beta: -0.00010656227526666118

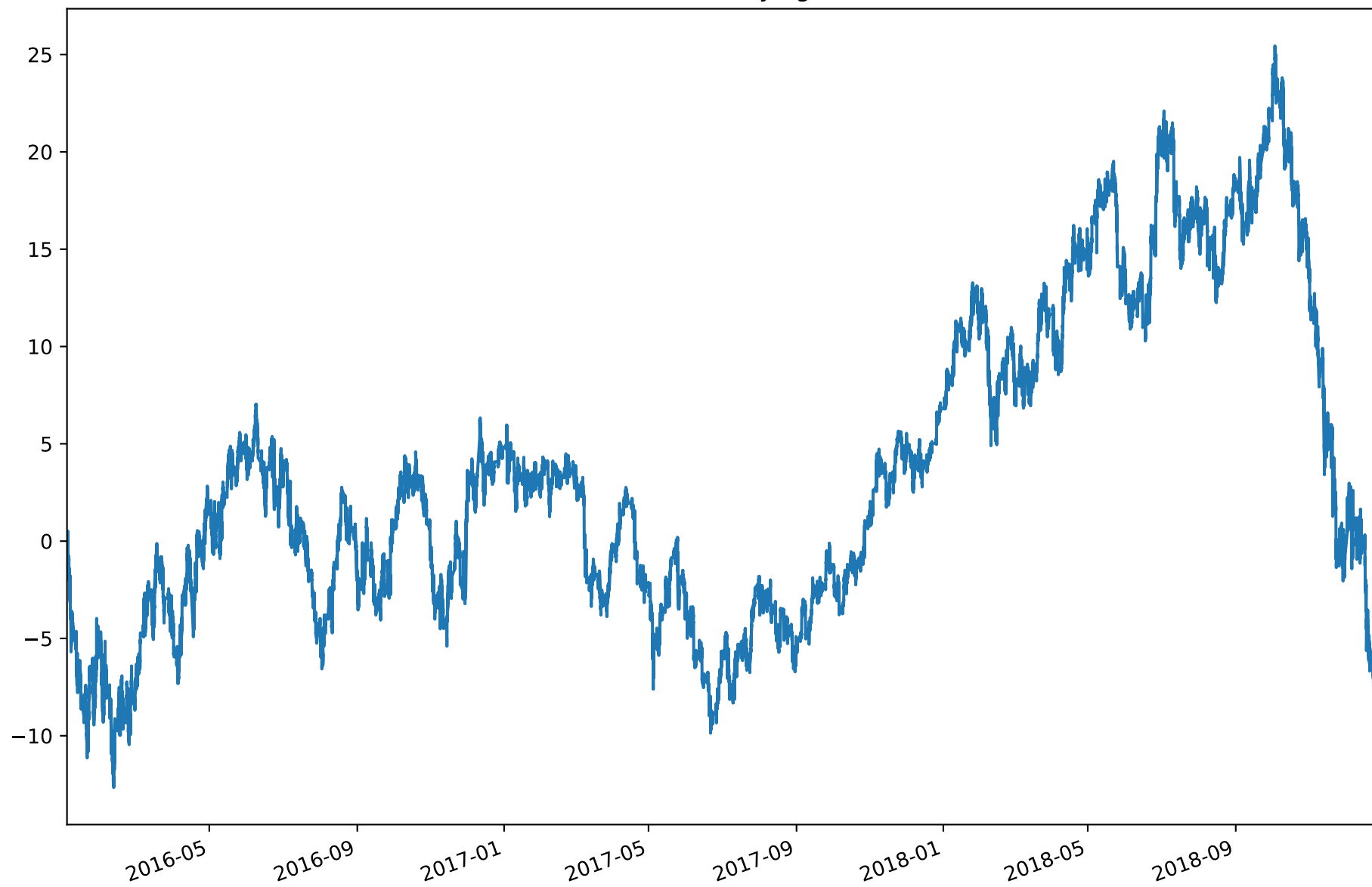
skew: 85.04

kurtosis: 13516.89

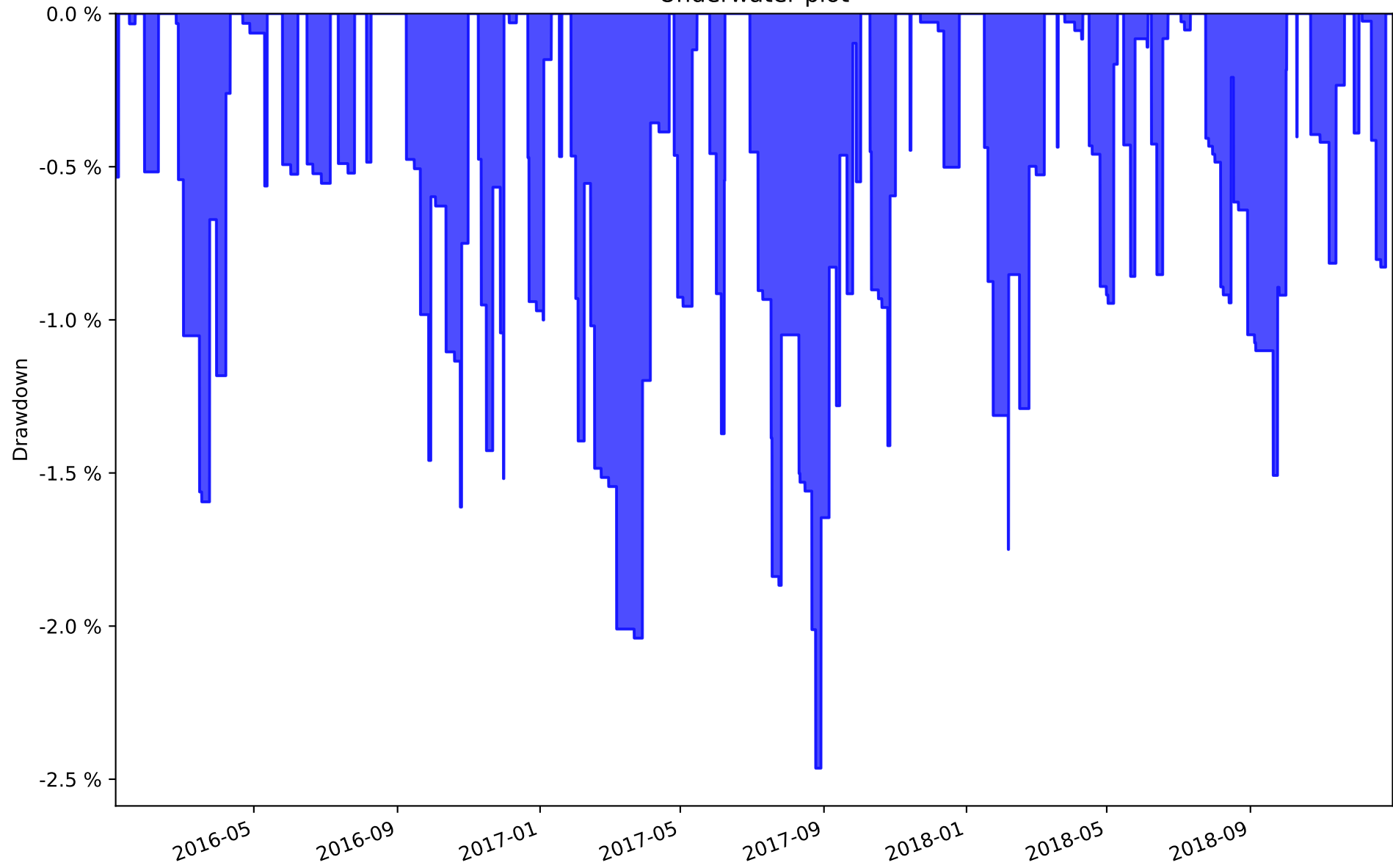
PnL cummulative



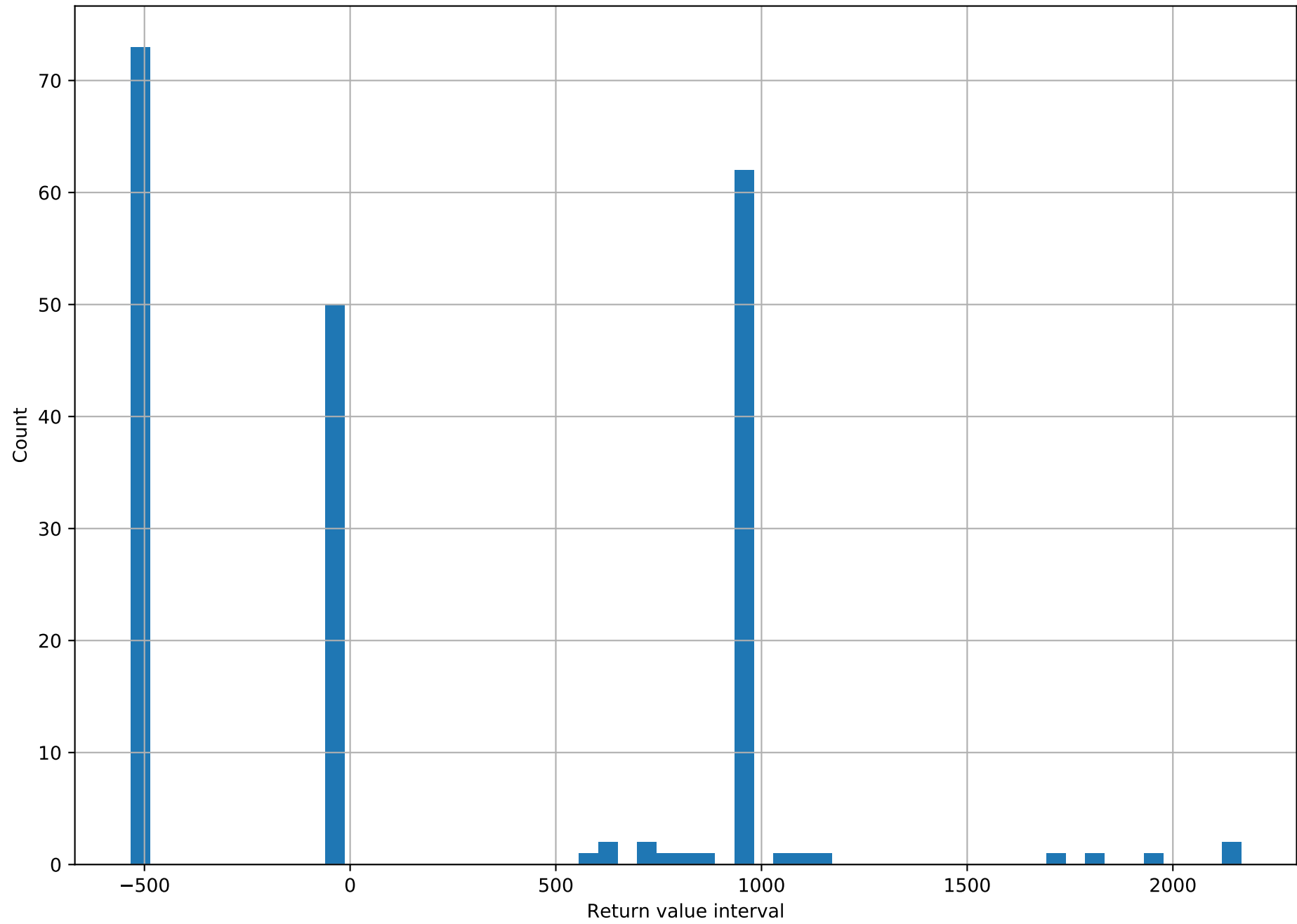
YTD underlyings



Underwater plot



Returns distribution



Normal Q-Q plot

